

## AVERAGING ON COMPACT LIE GROUPS

### 1. HAAR MEASURE

Let  $G$  denote a connected Lie group of dimension  $n$ . Let  $\{X_1, \dots, X_n\}$  denote a collection of left invariant vector fields on  $G$  whose values at any point  $g$  of  $G$  form a basis of  $T_g G$ . The vector fields  $\{X_1, \dots, X_n\}$  determine an orientation for  $G$ , which shows that  $G$  is orientable.

Let  $\{\theta_1, \dots, \theta_n\}$  denote the dual basis of 1-forms on  $G$ . It is easy to check from the definitions that each  $\theta_i$  is left invariant; that is  $L_g^* \theta_i = \theta_i$  for all  $g \in G$ . Let  $dG = \theta_1 \wedge \dots \wedge \theta_n$ , an  $n$ -form on  $G$ . Note that  $dG$  is left invariant since the  $\{\theta_i\}$  are left invariant, and  $dG$  never vanishes on  $G$  since  $dG(X_1, \dots, X_n) = 1$  on  $G$ .

**Lemma 1.1.** *Let  $\Omega$  be any left invariant  $n$ -form on  $G$ . Then  $\Omega = \lambda dG$  for some real number  $\lambda$ . In particular, the vector space of left invariant  $n$ -forms is 1-dimensional.*

*Proof.* We know that  $\Omega = f dG$  for some  $C^\infty$  function  $f : G \rightarrow \mathbb{R}$ . Moreover, for every  $g \in G$  we have  $\Omega = L_g^* \Omega = (f \circ L_g) L_g^* dG = (f \circ L_g) dG$ . Hence  $f = f \circ L_g$  for every  $g \in G$ , which proves that  $f(g) = (f \circ L_g)(e) = f(e)$ , where  $e$  denotes the identity of  $G$ . Hence  $f$  is a constant function.  $\square$

Now suppose that  $G$  is compact as well as connected. Then  $dG$  defines integration on  $G$ , namely  $\int_G f dG$  is the integral of the  $n$ -form  $f dG$  over  $G$  for all  $C^\infty$  functions  $f : G \rightarrow \mathbb{R}$ . Multiplying  $dG$  by a positive constant we obtain a left invariant  $n$ -form such that  $\int_G dG = 1$ .

The left invariant  $n$ -form  $dG$  such that  $\int_G dG = 1$  is unique by the lemma above, and it defines the so called *Haar measure* on  $G$ .

The Haar measure on  $G$  has nice properties.

**Proposition 1.2.** *Let  $G$  be a compact, connected Lie group, and let  $dG$  denote the Haar measure on  $G$ . Then*

1)  $dG$  is right invariant; that is  $R_g^* dG = dG$  for all  $g \in G$ .

2) If  $f : G \rightarrow \mathbb{R}$  is any  $C^\infty$  function and  $g \in G$  is any element, then  $\int_G f dG = \int_G (f \circ L_g) dG = \int_G (f \circ R_g) dG$ .

*Proof.* 1) We shall need the following

**Lemma 1.3.** *Let  $G$  be a compact topological group, and let  $f : G \rightarrow (0, \infty)$  be a continuous homomorphism, where the group operation on  $(0, \infty)$  is multiplication. Then  $f(g) = 1$  for all  $g \in G$ .*

*Proof.* The image  $f(G)$  is a compact subset of  $(0, \infty)$  since  $f$  is continuous. In particular, there are positive constants  $a, b$  such that  $a \leq f(g) \leq b$  for all  $g \in G$ . If  $f(g) \neq 1$  for some  $g \in G$ , then  $f(g^n) = f(g)^n \rightarrow 0$  or  $\infty$  as  $n \rightarrow \infty$ , depending on whether  $f(g) < 1$  or  $f(g) > 1$ . In either case we obtain a contradiction.  $\square$

We now complete the proof of 1). Since  $L_g$  and  $R_h$  commute for all  $g, h \in G$  it follows that  $R_h^* dG$  is a left invariant  $n$ -form on  $G$  for every  $h \in G$ . By Lemma 1.1 we find that  $R_h^* dG = f(h)dG$  for some nowhere zero function  $f : G \rightarrow \mathbb{R}$ . The function  $f(h) = R_h^* dG(X_1, \dots, X_n)$  is continuous on  $G$ , and clearly  $f(e) = 1$ . Hence  $f(G) \subset (0, \infty)$  since  $f(G)$  is a connected subset of  $\mathbb{R}$  that contains 1 but not 0.

By Lemma 1.3 it remains only to prove that  $f : G \rightarrow (0, \infty)$  is a homomorphism. By definition we have  $R_{gh}^* dG = f(gh) dG$  for all  $g, h \in G$ . On the other hand,  $R_{gh}^* dG = R_h^* \circ R_g^* dG = R_h^*(f(g) dG) = f(h) f(g) dG$ . Hence  $f(gh) = f(g) f(h)$  for all  $g, h \in G$ .

We prove 2). We recall the following differential forms version of the change of variables theorem.

**Proposition.** *Let  $f : M \rightarrow M$  be a  $C^\infty$  diffeomorphism of a compact, orientable  $C^\infty$  manifold  $M$  of dimension  $n$ . Define  $\epsilon(f) = 1$  if  $f$  is orientation preserving and  $\epsilon(f) = -1$  if  $f$  is orientation reversing. Then  $\int_M f^* \omega = \epsilon(f) \int_M \omega$  for every  $n$ -form  $\omega$  on  $M$ .*

We shall apply this result to the diffeomorphisms  $L_g, R_g$  for each  $g \in G$ . Note that each of these diffeomorphisms is orientation preserving since  $G$  is arc connected. If  $c(t)$  is a continuous curve in  $G$  with  $c(0) = e$  and  $c(1) = g$ , then the diffeomorphisms  $L_{c(t)}, R_{c(t)}$  depend continuously on  $t$  and are orientation preserving at  $t = 0$ . Hence these diffeomorphisms are orientation preserving for all  $t$ .

Now let  $f : G \rightarrow \mathbb{R}$  be a  $C^\infty$  function and  $g \in G$  any element. By the lemma above and the left invariance of  $dG$  we have  $\int_G f dG = \int_G L_g^*(f dG) = \int_G (f \circ L_g) L_g^* dG = \int_G (f \circ L_g) dG$ . A similar argument using the right invariance of  $dG$  shows that  $\int_G f dG = \int_G (f \circ R_g) dG$  for all  $g \in G$ . This completes the proof of Proposition 1.2  $\square$

## 2. INVARIANT INNER PRODUCTS

**Proposition 2.1.** *Let  $U$  be a finite dimensional real vector space, and let  $G$  be a compact subgroup of  $GL(U)$ . Then there exists an inner product  $\langle \cdot, \cdot \rangle$  on  $U$  such that  $\langle \varphi(x), \varphi(y) \rangle = \langle x, y \rangle$  for all  $x, y \in U$  and all  $\varphi \in G$ .*

*Proof.* We first consider the case that  $G$  is connected. Let  $\langle \cdot, \cdot \rangle_0$  be any inner product on  $U$ . We average the inner product  $\langle \cdot, \cdot \rangle_0$  over  $G$  to obtain the desired inner product  $\langle \cdot, \cdot \rangle$ .

For  $v, w \in U$  define  $\langle v, w \rangle = \int_G f(g) dG$ , where  $f(g) = \langle g(v), g(w) \rangle_0$  and  $dG$  denotes the Haar measure on  $G$ . It is easy to check that  $\langle \cdot, \cdot \rangle$  is a bilinear form on  $U$ , and  $\langle v, v \rangle > 0$  for any nonzero tangent vector  $v$  since  $f(g) = \langle g(v), g(v) \rangle_0$  is a continuous positive function on  $G$ .

In the case that  $G$  is connected it remains only to prove that  $\langle h(v), h(w) \rangle = \langle v, w \rangle$  for all  $h \in G$ ,  $v, w \in U$ . Let  $v, w, h$  be given and define  $f : G \rightarrow \mathbb{R}$  as above by  $f(g) = \langle g(v), g(w) \rangle_0$ . Using 2) of Proposition 1.2 we compute  $\langle h(v), h(w) \rangle = \int_G \langle g(h(v)), g(h(w)) \rangle_0 dG = \int_G \langle (gh)(v), (gh)(w) \rangle_0 dG = \int_G f(gh) dG = \int_G (f \circ R_h)(g) dG = \int_G f(g) dG = \langle v, w \rangle$ .

Next we consider the case that  $G$  is an arbitrary compact subgroup of  $GL(U)$ , not necessarily connected. We shall need the following standard result.

**Lemma 2.2.** *Let  $G$  be a Lie group, not necessarily compact, and let  $G_0$  denote the connected component of  $G$  that contains the identity of  $G$ . Then  $G_0$  is a closed, connected normal subgroup of  $G$ . In particular,  $G_0$  is a Lie group.*

*Proof.* Clearly  $G_0$  is connected, and  $G_0$  is closed in  $G$  since connected components are always closed. It suffices to show that  $G_0$  is a subgroup of  $G$ . Let  $\mu : G \times G \rightarrow G$  denote the multiplication map. Then  $\mu(G_0 \times G_0)$  is a connected subset of  $G$  that contains the identity of  $G$ . The connected component of  $G$  that contains the identity  $e$  is the union of all connected subsets of  $G$  that contain  $e$ .

Hence  $\mu(G_0 \times G_0) \subset G_0$ , which proves that  $G_0$  is closed under multiplication. A similar argument using the inverse map  $\lambda : G \rightarrow G$  shows that  $G_0$  is closed under inverses. Hence  $G_0$  is a subgroup of  $G$ . If  $g \in G$  is any element, then  $gG_0g^{-1}$  is a connected subset of  $G$  that contains the identity. Hence  $gG_0g^{-1} \subset G_0$  for all  $g \in G$ , which proves that  $G_0$  is a normal subgroup of  $G$ .  $\square$

We now complete the proof of Proposition 2.1. Since  $G$  is compact it has only finitely many connected components (details omitted). Let  $\{x_1, \dots, x_N\}$  be elements such that  $G$  is the union of the cosets  $x_iG_0 = G_0x_i$ . By the work above we may choose an inner product  $\langle \cdot, \cdot \rangle_0$  on  $U$  that is preserved by the connected subgroup  $G_0$ . Define an inner product on  $U$  by  $\langle v, w \rangle = \sum_{i=1}^N \langle x_i(v), x_i(w) \rangle_0$  for all  $v, w \in U$ . It is easy to check that the set of elements  $H$  in  $G$  that preserve the inner product  $\langle \cdot, \cdot \rangle$  is a subgroup of  $G$ . Hence it suffices to show that  $H$  contains  $G_0$  and  $\{x_1, \dots, x_N\}$ , for then  $H = G$ .

We show first that  $H$  contains  $\{x_1, \dots, x_N\}$ . Fix  $k$  with  $1 \leq k \leq N$ . Then there exists a permutation  $\sigma$  on  $N$  letters such that  $G_0x_ix_k = Gx_{\sigma(i)}$  for  $1 \leq i \leq N$ . Hence for  $1 \leq i \leq N$  there exists an element  $g_{ik} \in G_0$  such that  $x_ix_k = g_{ik}x_{\sigma(i)}$ .

Let  $v, w \in U$  and  $1 \leq k \leq N$  be given. Then  $\langle x_k(v), x_k(w) \rangle = \sum_{i=1}^N \langle x_ix_k(v), x_ix_k(w) \rangle_0 = \sum_{i=1}^N \langle g_{ik}x_{\sigma(i)}(v), g_{ik}x_{\sigma(i)}(w) \rangle_0 = \sum_{i=1}^N \langle x_{\sigma(i)}(v), x_{\sigma(i)}(w) \rangle_0 = \sum_{i=1}^N \langle x_i(v), x_i(w) \rangle_0 = \langle v, w \rangle$ . Hence  $H$  contains  $\{x_1, \dots, x_N\}$ .

We show that  $H$  contains  $G_0$ . Let  $g \in G_0$  be given. Since  $G_0$  is normal in  $G$  there exist elements  $\{g_1, \dots, g_N\} \in G_0$  such that  $x_i g = g_i x_i$  for  $1 \leq i \leq N$ . Let  $v, w \in U$  be given. We compute  $\langle g(v), g(w) \rangle = \sum_{i=1}^N \langle x_i g(v), x_i g(w) \rangle_0 = \sum_{i=1}^N \langle g_i x_i(v), g_i x_i(w) \rangle_0 = \sum_{i=1}^N \langle x_i(v), x_i(w) \rangle_0 = \langle v, w \rangle$ . Hence  $H$  contains  $G_0$ . The proof of Proposition 2.1 is complete.  $\square$

As a corollary of the result above we obtain

**Proposition 2.3.** *Let  $n \geq 2$  be an integer, and let  $G$  be a compact subgroup of  $GL(n, \mathbb{R})$ . Then there exists an element  $g \in GL(n, \mathbb{R})$  such that  $gGg^{-1} \subset O(n, \mathbb{R})$ .*

**Remark** A consequence of the Peter-Weyl theorem is that every compact Lie group is isomorphic to a compact subgroup of  $GL(n, \mathbb{R})$  for a sufficiently large integer  $n$ . See for example Theorem 4.1 in the book *Representations of Compact Lie Groups* by Broecker-tom Dieck. The result above then implies that every compact Lie group is isomorphic to a compact subgroup of  $O(n, \mathbb{R})$  for a sufficiently large integer  $n$ . Hence the compact Lie groups are precisely (up to isomorphism) the closed subgroups of  $O(n, \mathbb{R})$  as  $n$  ranges over all positive integers. For  $n = 1$  the circle  $S^1$  of complex numbers of modulus 1 is the only connected 1-dimensional Lie group.

*Proof.* Let  $\mathfrak{P}_n$  denote the collection of all positive definite inner products on  $\mathbb{R}^n$ . The group  $GL(n, \mathbb{R})$  acts transitively on  $\mathfrak{P}_n$  by  $(gB)(x, y) = B(g^{-1}x, g^{-1}y)$  for  $x, y \in \mathbb{R}^n$ ,  $g \in GL(n, \mathbb{R})$  and  $B \in \mathfrak{P}_n$ . By Proposition 2.1 there exists an element  $B$  of  $\mathfrak{P}_n$  such that  $hB = B$  for all  $h \in G$ . Since  $GL(n, \mathbb{R})$  acts transitively on  $\mathfrak{P}_n$  we may choose  $g \in GL(n, \mathbb{R})$  such that  $B = g^{-1}\langle \cdot, \cdot \rangle$ , where  $\langle \cdot, \cdot \rangle$  denotes the standard dot product on  $\mathbb{R}^n$ . If  $h \in G$ , then  $ghg^{-1}(\langle \cdot, \cdot \rangle) = gh(B) = g(B) = \langle \cdot, \cdot \rangle$ . Hence the elements of  $gGg^{-1}$  preserve the dot product  $\langle \cdot, \cdot \rangle$  on  $\mathbb{R}^n$ .  $\square$

### 3. INVARIANT RIEMANNIAN STRUCTURES

**Proposition 3.1.** *Let  $M$  be a  $C^\infty$  manifold and let  $G$  be a compact Lie group that is a subgroup of  $Diff(M)$ , the group of diffeomorphisms of  $M$ . Then there exists a Riemannian structure  $\langle \cdot, \cdot \rangle$  on  $M$  such that the elements of  $G$  are isometries of  $\{M, \langle \cdot, \cdot \rangle\}$ .*

*Proof.* The proof is a small variation of the proof of Proposition 2.1, and we omit most of the details. As in (2.1) we first consider the case that  $G$  is connected. Let  $\langle \cdot, \cdot \rangle_0$  be any Riemannian structure on

M. For  $m \in M$  and  $v, w \in T_m M$  define  $\langle v, w \rangle = \int_G f(g) dG$ , where  $f(g) = \langle g_*(v), g_*(w) \rangle_0$  and  $dG$  denotes the Haar measure on  $G$ . The proof of Proposition 2.1 shows that the elements of  $G$  preserve the inner product  $\langle v, w \rangle$ .

Next, let  $G$  be an arbitrary compact subgroup of  $\text{Diff}(M)$ , not necessarily connected, and let  $G_0$  denote the connected component of  $G$  that contains the identity. Let  $\{x_1, \dots, x_N\}$  be elements such that  $G$  is the union of the cosets  $x_i G_0 = G_0 x_i$ . By the work above we may choose a Riemannian structure  $\langle \cdot, \cdot \rangle_0$  on  $M$  that is preserved by the connected subgroup  $G_0$ . Define a Riemannian structure  $\langle \cdot, \cdot \rangle$  on  $M$  by  $\langle v, w \rangle = \sum_{i=1}^N \langle (x_i)_*(v), (x_i)_*(w) \rangle_0$  for all  $v, w \in T_m M$  and all  $m \in M$ . The proof of Proposition 2.1 now shows that  $G$  preserves the inner product  $\langle \cdot, \cdot \rangle$  on all tangent spaces of  $M$ .  $\square$

#### 4. G-INVARIANT METRICS ON COSET SPACES $G/K$

Let  $X$  be a set on which a Lie group  $G$  acts transitively, and let  $x_0$  be a point of  $X$ . If  $K = G_{x_0} = \{g \in G : g(x_0) = x_0\}$ , then there is a bijection  $\varphi$  of the coset space  $G/K$  onto  $X$  given by  $\varphi(g) = g(x_0)$ . It is known that the coset space  $G/K$  has the structure of a  $C^\infty$  manifold of dimension  $\dim G - \dim K$ .

In this section we show that if  $\text{Ad}(K)$  has compact closure in  $\text{GL}(\mathfrak{G})$ , then  $G/K$  admits a Riemannian structure  $\langle \cdot, \cdot \rangle$  such that  $G$  is a transitive group of isometries of  $\{G/K, \langle \cdot, \cdot \rangle\}$ . The action of  $G$  on  $G/K$  is given by  $g(hK) = ghK$  for all  $g, h \in G$ .

Here is the first step in proving the result stated above. It follows from the definition of  $K$  below that  $K$  is a closed subgroup of  $G$ , but we don't assume that  $K$  is compact.

**Proposition 4.1.** *Let  $X$  be a  $C^\infty$  manifold on which a Lie group  $G$  acts transitively. Let  $x_0$  be a point of  $X$ , and let  $K = G_{x_0} = \{g \in G : g(x_0) = x_0\}$ . Suppose  $T_{x_0} X$  admits an inner product  $\langle \cdot, \cdot \rangle_0$  such that  $K$  leaves invariant  $\langle \cdot, \cdot \rangle_0$ ; that is,  $\langle (\varphi)_*(v), (\varphi)_*(w) \rangle_0 = \langle v, w \rangle_0$  for all  $v, w \in T_{x_0} X$ . Then  $\langle \cdot, \cdot \rangle_0$  extends uniquely to a Riemannian structure  $\langle \cdot, \cdot \rangle$  on  $X$  such that the elements of  $G$  are isometries of  $\{X, \langle \cdot, \cdot \rangle\}$ .*

*Proof.* Let  $x$  be a point of  $X$ , and let  $g$  be an element of  $G$  (typically not unique) such that  $g(x_0) = x$ . Given vectors  $v, w$  of  $T_x X$ , there are unique elements  $v_0, w_0$  in  $T_{x_0} X$  such that  $(g)_*(v_0) = v$  and  $(g)_*(w_0) = w$ . We define  $\langle v, w \rangle = \langle v_0, w_0 \rangle_0$ . This is the only possible definition of the Riemannian structure  $\langle \cdot, \cdot \rangle$  on  $X$  if the elements of  $G$  are to be isometries. Hence  $\langle \cdot, \cdot \rangle$  is unique if it exists.

We must show first that the Riemannian structure  $\langle \cdot, \cdot \rangle$  above is well defined. Suppose  $g'$  is another element of  $G$  such that  $g'(x_0) = x$ , and let  $v'_0$  and  $w'_0$  be the unique elements of  $T_{x_0} X$  such that  $(g')_*(v'_0) = v$  and  $(g')_*(w'_0) = w$ . We must show that  $\langle v_0, w_0 \rangle_0 = \langle v'_0, w'_0 \rangle_0$ .

If  $k = g^{-1}g'$ , then  $k \in K = G_{x_0}$ . We compute  $v = (g')_*(v'_0) = (g)_*(k)_*(v'_0)$ . On the other hand we also have  $v = (g)_*(v_0)$ . It follows that  $(k)_*(v'_0) = v_0$  since  $(g)_* : T_{x_0} X \rightarrow T_x X$  is an isomorphism. Similarly,  $(k)_*(w'_0) = w_0$ . Finally,  $\langle v_0, w_0 \rangle_0 = \langle (k)_*(v'_0), (k)_*(w'_0) \rangle_0 = \langle v'_0, w'_0 \rangle_0$  since by hypothesis  $K$  leaves invariant  $\langle \cdot, \cdot \rangle_0$ .

It remains to show that the elements of  $G$  preserve the inner product  $\langle \cdot, \cdot \rangle$  defined above. We have shown that  $\langle g_*(v_0), g_*(w_0) \rangle_0 = \langle v_0, w_0 \rangle_0$  for all  $g \in G$  and all  $v_0, w_0 \in T_{x_0} X$ . Let  $g, h \in G$  and  $v, w \in T_{g(x_0)} X$  be given. Choose  $v_0, w_0 \in T_{x_0} X$  such that  $g_*(v_0) = v$  and  $g_*(w_0) = w$ . Then  $(hg)_*(v_0) = h_*(v)$  and  $(hg)_*(w_0) = h_*(w)$ . Hence  $\langle h_*(v), h_*(w) \rangle_0 = \langle v_0, w_0 \rangle_0 = \langle g_*(v_0), g_*(w_0) \rangle_0 = \langle v, w \rangle_0$ . The proof is complete.  $\square$

Before proving the main result stated at the beginning of this section we apply the result above in a case where the point  $x_0$  and the inner product  $\langle \cdot, \cdot \rangle_0$  can be given explicitly. Let  $n \geq 2$  be an integer, and let  $\mathfrak{P}_n$  be the set of positive definite, real, symmetric  $n \times n$  matrices. Then  $\mathfrak{P}_n$  is an

open, convex subset of the vector space  $\text{Sym}(n, \mathbb{R})$  of  $n \times n$  real, symmetric  $n \times n$  matrices. Hence  $\mathfrak{P}_n$  is a  $C^\infty$  manifold of dimension  $\frac{n(n+1)}{2}$ .

**Remark** There is a one-one correspondence between  $\mathfrak{P}_n$  and the set of positive definite inner products on  $\mathbb{R}^n$ . Given an element  $B$  of  $\mathfrak{P}_n$  we define an inner product  $\langle \cdot, \cdot \rangle$  by  $\langle v, w \rangle = \langle Bv, w \rangle_0$ , where  $\langle \cdot, \cdot \rangle_0$  denotes the standard dot product on  $\mathbb{R}^n$  and  $v, w$  are elements of  $\mathbb{R}^n$  regarded as column vectors.

**Proposition 4.2.** *There is a Riemannian structure  $\langle \cdot, \cdot \rangle$  on  $\mathfrak{P}_n$  such that  $GL(n, \mathbb{R})$  is a transitive group of isometries of  $\{\mathfrak{P}_n, \langle \cdot, \cdot \rangle\}$ .*

*Proof.* We define a left action of  $G = GL(n, \mathbb{R})$  on  $\mathfrak{P}_n$  by  $g(A) = gAg^t$  for all  $A \in \mathfrak{P}_n$  and all  $g \in G$ . To see that  $G$  acts transitively on  $\mathfrak{P}_n$  let  $A \in \mathfrak{P}_n$  be given. A standard construction yields an element  $B$  of  $\mathfrak{P}_n \subset GL(n, \mathbb{R})$  such that  $B^2 = A$ . (One may reduce to the case that  $A$  is diagonal, and then the choice of  $B$  is obvious.) Now  $B(I) = BIB^t = B^2 = A$ , where  $I$  denotes the identity matrix. If  $x_0 = I$ , then  $K = G_{x_0} = O(n, \mathbb{R})$ , the orthogonal group.

For  $X \in \mathfrak{M}(n, \mathbb{R})$  let  $X_I \in T_I \mathfrak{M}(n, \mathbb{R})$  denote the initial velocity of the curve  $t \rightarrow I + tX$ . On  $T_I \mathfrak{P}_n$  we define a positive definite inner product  $\langle \cdot, \cdot \rangle_0$  by  $\langle A_I, B_I \rangle_0 = \text{trace } AB$ , for all  $A, B \in \mathfrak{P}_n$ . Since the elements of  $G$  act by linear transformations on the vector space  $\text{Sym}(n, \mathbb{R})$  of  $n \times n$  symmetric matrices it follows that each  $g$  in  $G$  equals its own differential map  $g_* : T_A \text{Sym}(n, \mathbb{R}) \rightarrow T_{g(A)} \text{Sym}(n, \mathbb{R}) \simeq \text{Sym}(n, \mathbb{R})$ . The action of  $K = O(n, \mathbb{R})$  on  $\text{Sym}(n, \mathbb{R})$  is by conjugation since  $g^t = g^{-1}$  for all  $g \in K$ . Since  $\text{trace}(gAg^{-1})(gBg^{-1}) = \text{trace } AB$  for all  $A, B \in \mathfrak{P}_n$  and all  $g \in K$  it follows that  $K$  leaves invariant the inner product  $\langle \cdot, \cdot \rangle_0$  on  $T_I \mathfrak{P}_n$ . The assertion of (4.2) now follows from (4.1).  $\square$

We now reach the two main results of this section. The first result is clearly a corollary of the second, but the proof we present of the first result is simpler than the proof of the second.

**Proposition 4.3.** *Let  $G$  be a connected Lie group and let  $K$  be a compact subgroup of  $G$ . Then the coset manifold  $G/K$  admits a Riemannian structure  $\langle \cdot, \cdot \rangle$  such that  $G$  is a transitive group of isometries of  $\{G/K, \langle \cdot, \cdot \rangle\}$ .*

*Proof.*  $G$  acts transitively on  $G/K$  since  $g(eK) = gK$  for all  $g \in G$ . If  $x_0 = eK$ , then  $G_{x_0} = \{g \in G : g(x_0) = x_0\} = K$ . By Proposition 4.1 it suffices to show that there exists a  $K$ -invariant inner product  $\langle \cdot, \cdot \rangle_0$  on  $T_{x_0} G/K$ . Since  $K$  is compact, by Proposition 3.1 there exists a Riemannian structure  $\langle \cdot, \cdot \rangle$  on  $G/K$  such that  $K$  is a group of isometries of  $\{G/K, \langle \cdot, \cdot \rangle\}$ . In particular, since  $K$  fixes  $x_0$  it follows that  $K$  leaves invariant  $\langle \cdot, \cdot \rangle_0 = \langle \cdot, \cdot \rangle_{eK}$ .  $\square$

**Proposition 4.4.** *Let  $G$  be a connected Lie group, and let  $K$  be a closed subgroup of  $G$  such that  $Ad(K)$  has compact closure in  $GL(\mathfrak{G})$ . Then the coset manifold  $G/K$  admits a Riemannian structure  $\langle \cdot, \cdot \rangle$  such that  $G$  is a transitive group of isometries of  $\{G/K, \langle \cdot, \cdot \rangle\}$ .*

*Proof.* Again,  $G$  acts transitively on  $G/K$ . Now let  $\mathfrak{G}, \mathfrak{K}$  denote the Lie algebras of  $G, K$  respectively. If  $H$  is the closure in  $GL(\mathfrak{G})$  of the subgroup  $Ad(K)$ , then  $H$  is also a subgroup of  $GL(\mathfrak{G})$ . By Proposition 2.1 there exists an inner product  $\langle \cdot, \cdot \rangle$  on  $\mathfrak{G}$  that is left invariant by the elements of  $H$  and in particular by the elements of  $Ad(K)$ .

Regard  $\mathfrak{K}$  as a subalgebra of  $\mathfrak{G}$  by setting  $\mathfrak{K} = \{X \in \mathfrak{G} : X(e) \in T_e K \subset T_e G\}$ . It then follows from the left invariance of  $X$  that  $X$  is tangent to  $K$  at every point of  $K$ , and hence  $X$  restricts to a left invariant vector field of  $K$ .

Let  $\mathfrak{P}$  denote the orthogonal complement of  $\mathfrak{K}$  in  $\mathfrak{G}$ . If  $\pi : G \rightarrow G/K$  is the projection map, then by Proposition 4.1 of the handout on the manifold structure of  $G/H$  it follows that  $\pi_* : \mathfrak{P}(e) \rightarrow$

$T_{eK}G/K$  is a linear isomorphism, where  $\mathfrak{P}(e) = \{X(e) : X \in \mathfrak{P}\}$ . Let  $\langle \cdot, \cdot \rangle^*$  be the unique inner product on  $T_{eK}G/K$  such that  $\pi_* : \{\mathfrak{P}(e), \langle \cdot, \cdot \rangle\} \rightarrow \{T_{eK}G/K, \langle \cdot, \cdot \rangle^*\}$  is a linear isometry. It suffices to show that  $K$  preserves the inner product  $\langle \cdot, \cdot \rangle^*$  on  $T_{eK}G/K$ . The proof will then be completed by Proposition 4.1.

We need two preliminary results.

**Lemma 4.5.** *Ad(K) leaves invariant the subspaces  $\mathfrak{K}$  and  $\mathfrak{P}$  of  $\mathfrak{G}$ .*

**Lemma 4.6.** *Let elements  $\varphi \in K$  and  $X \in \mathfrak{P}$  be given. Then  $\varphi_* \pi_* X(e) = \pi_* (Ad(\varphi)X)(e)$ .*

Assuming for the moment that these lemmas have been proved, we complete the proof of Proposition 4.4. Let elements  $\xi, \eta \in T_{eK}G/K$  be given, and choose elements  $X, Y \in \mathfrak{P}$  uniquely such that  $\pi_* X(e) = \xi$  and  $\pi_* Y(e) = \eta$ . Recall that the elements of  $Ad(K)$  preserve the inner product  $\langle \cdot, \cdot \rangle$  on  $\mathfrak{G}$  and hence on  $\mathfrak{P}$ . For any element  $\varphi \in K$  we have  $\langle \varphi_*(\xi), \varphi_*(\eta) \rangle^* = \langle \varphi_* \pi_* X(e), \varphi_* \pi_* Y(e) \rangle^* = \langle \pi_* (Ad(\varphi)X)(e), \pi_* (Ad(\varphi)Y)(e) \rangle^* = \langle Ad(\varphi)X, Ad(\varphi)Y \rangle = \langle X, Y \rangle = \langle \pi_* X(e), \pi_* Y(e) \rangle^* = \langle \xi, \eta \rangle^*$ . Hence  $K$  preserves the inner product  $\langle \cdot, \cdot \rangle^*$  on  $T_{eK}G/K$ .  $\square$

We now prove the Lemmas 4.5 and 4.6.

*Proof of Lemma 4.5* It suffices to prove that  $Ad(K)$  leaves  $\mathfrak{K}$  invariant. Since  $Ad(K)$  leaves  $\langle \cdot, \cdot \rangle$  invariant it then follows that  $Ad(K)$  leaves invariant the orthogonal complement  $\mathfrak{P}$  of  $\mathfrak{K}$  in  $\mathfrak{G}$ .

Let  $X \in \mathfrak{K}$  and  $\varphi \in K$  be given. Then  $X(e) = \alpha'(0)$ , where  $\alpha(t) = \exp(tX)$  is a curve in  $K$  since  $\mathfrak{K}$  is the Lie algebra of  $K$ . Hence  $(Ad(\varphi)X)(e) = (c_\varphi)_* X(e) = \beta'(0) \in T_eK$  since  $\beta(t) = (c_\varphi \circ \alpha)(t)$  is also a curve in  $K$ . It follows that  $Ad(\varphi)X \in \mathfrak{K}$ .

*Proof of Lemma 4.6* Let elements  $\varphi \in K$  and  $X \in \mathfrak{P}$  be given. Then  $\pi_* X(e) = \alpha'(0)$ , where  $\alpha(t) = \exp(tX)K = \pi(\exp(tX))$ . Hence  $\varphi_* \pi_* X(e) = \beta'(0)$ , where  $\beta(t) = (\varphi \circ \alpha)(t) = \varphi(\exp(tX)K) = \varphi(\exp(tX)\varphi^{-1}K) = \exp(tAd(\varphi)X)K = \pi(\exp(tAd(\varphi)X))$ . However, the final equality above shows that  $\beta'(0) = \pi_* (Ad(\varphi)X)(e)$ , which completes the proof of Lemma 4.6.